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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 29/06/2020 TO 29/06/2020

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
29/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.21291	0.19917			-6.45436	0.00000	0.00000	0
29/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.39611	0.38237			-3.46926	0.00000	0.00000	0
29/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.43907	0.43022			-2.01520	0.00000	0.00000	0
29/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.50435	0.49549			-1.75525	0.00000	0.00000	0
29/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
29/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.49867	0.48982			-1.77435	0.00000	0.00000	0
29/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.43475	0.42589			-2.03625	0.00000	0.00000	0
29/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.51005	0.50120			-1.73635	0.00000	0.00000	0
29/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.43045	0.42160			-2.05744	0.00000	0.00000	0
29/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.53568	0.52440			-2.10504	0.00000	0.00000	0
29/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.65963	0.64835			-1.70954	0.00000	0.00000	0
29/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
29/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.53135	0.52008			-2.12203	0.00000	0.00000	0
29/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.67095	0.65968			-1.68052	0.00000	0.00000	0
29/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.66528	0.65400			-1.69497	0.00000	0.00000	0
29/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.54003	0.52875			-2.08815	0.00000	0.00000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
Future Open Interest												0
Option Open Interest												0
Total												0